

## Exercise 1

Compute the powers of the following matrices :

$$\begin{pmatrix} 0 & 1 \\ 2 & 0 \end{pmatrix}, \begin{pmatrix} \cos a & -\sin a \\ \sin a & \cos a \end{pmatrix}, \begin{pmatrix} 2 & 1 & 0 \\ 1 & 2 & 0 \\ 0 & 0 & 2 \end{pmatrix}.$$

## Exercise 2

Are the following matrices invertible? If so, compute their inverse.

$$\begin{pmatrix} \cos a & 0 & -\sin a \\ 0 & 1 & 0 \\ \sin a & 0 & \cos a \end{pmatrix}, \begin{pmatrix} 1 & 2 & 0 \\ -2 & 3 & -1 \\ 3 & 1 & 2 \end{pmatrix}, \begin{pmatrix} 0 & 1 & 0 & \dots & 0 \\ 0 & 0 & 1 & \ddots & 0 \\ \vdots & \vdots & \ddots & \ddots & \vdots \\ 0 & 0 & \dots & \ddots & 1 \\ 1 & 0 & \dots & \dots & 0 \end{pmatrix}.$$

## Exercise 3

Determine the rank of the following matrices depending on the parameters :

$$A = \begin{pmatrix} 1-a & 0 & 0 \\ -1 & 2-a & 1 \\ 2 & 0 & 3-a \end{pmatrix}, \quad B = \begin{pmatrix} 1 & 1 & 1 \\ b+c & c+a & a+b \\ bc & ca & ab \end{pmatrix}, \quad C = \begin{pmatrix} 1 & 1 & 1 \\ a & b & c \\ a^2 & b^2 & c^2 \end{pmatrix},$$

$$D = \begin{pmatrix} 1 & 2 & 3 & \dots & n \\ 2 & 3 & 3 & \dots & n+1 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ n & n+1 & n+2 & \dots & 2n-1 \end{pmatrix}, \quad E = \begin{pmatrix} a & 1 & \dots & \dots & 1 \\ 1 & a & \ddots & \ddots & \vdots \\ \vdots & \ddots & \ddots & \ddots & \vdots \\ \vdots & \vdots & \ddots & \ddots & 1 \\ 1 & \dots & \dots & 1 & a \end{pmatrix}$$

## Exercise 4

Let  $A \in GL_n(\mathbb{K})$ ,  $C \in GL_p(\mathbb{K})$ , and  $B \in \mathcal{M}_{n,p}(\mathbb{K})$ .

Show that the block matrix (partitioned matrix)  $\begin{pmatrix} A & B \\ 0_{p,n} & C \end{pmatrix} \in \mathcal{M}_{n+p}(\mathbb{K})$  is invertible, and determine its inverse.

### Exercise 5

Let  $A = \begin{pmatrix} 3 & 1 & -2 \\ 0 & 2 & 0 \\ 1 & 1 & 0 \end{pmatrix}$ .

I) Define  $P = \begin{pmatrix} 1 & 0 & 1 \\ 1 & 2 & 0 \\ 1 & 1 & 1 \end{pmatrix}$ .

- 1 Prove that  $P$  is invertible and find its inverse.
- 2 Compute  $D = P^{-1}AP$ ,  $D^n$  then  $A^n$ .
- 3 Show that  $D$  is invertible and deduce that  $A$  is invertible.
- 4 Deduce the expression of  $A^{-n}$ .

II)

- 1 Let  $B = A - 2I$ . For  $n \in \mathbb{N}^*$ , compute  $B^n$  in terms of  $B$ .
- 2 Deduce  $A^n$  in terms of  $n$ ,  $A$  and  $I$ .

III)

- 1 Show that  $A^2 - 3A + 2I = 0$ .
- 2 Prove by induction that there exist two sequences  $(a_n)$  and  $(b_n)$  such that, for all integers  $n$ ,

$$A^n = a_n A + b_n I$$

Give the recurrence relations satisfied by  $(a_n)$  and  $(b_n)$  and determine  $a_n$  and  $b_n$  in terms of  $n$ .  
Deduce the expression of  $A^n$  in terms of  $n$ ,  $A$ , and  $I$ .

- 3 Justify that  $A$  is invertible and give its inverse.
- 4 Find the same expression of  $A^n$  by performing the Euclidean division of  $X^n$  by  $X^2 - 3X + 2$ .

### Exercise 6

- 1 Show that any square matrix can be uniquely decomposed as the sum of a symmetric matrix and an antisymmetric matrix.
- 2 Let two symmetric matrices be given. Show that their product is symmetric if and only if the two matrices commute.
- 3 Show that, when it exists, the inverse of an antisymmetric matrix is also antisymmetric.

### Exercise 7

Let  $A \in GL_n(\mathbb{R})$  such that  $A + A^{-1} = I_n$ . Determine  $A^k + A^{-k}$  for all  $k \in \mathbb{N}$ .

### Exercise 8

Let  $A = \begin{pmatrix} 1 & 1 & \lambda \\ \lambda - 1 & -1 & -1 \\ 0 & 2\lambda & 1 \end{pmatrix}$ . Determine the values of  $\lambda \in \mathbb{R}$  for which  $A \in GL_3(\mathbb{R})$ . For these values, compute  $A^{-1}$ . Do there exist complex values of  $\lambda$  that make  $A$  non-invertible in  $M_3(\mathbb{C})$ ?

### Exercise 9

Let  $\text{tr}(A)$  denote the trace of a square matrix  $A$ , which is the sum of its diagonal entries.

- 1 Show that if  $A$  and  $B$  are two square matrices of the same size, and  $\lambda$  is a real number, the following relations hold :
  - a  $\text{tr}(\lambda A) = \lambda \text{tr}(A)$
  - b  $\text{tr}(A + B) = \text{tr}(A) + \text{tr}(B)$
  - c  $\text{tr}(AB) = \text{tr}(BA)$
- 2 Let  $A \in \mathcal{M}_n(\mathbb{K})$ . Show that the equation  $AX - XA = I_n$ , with unknown  $X \in \mathcal{M}_n(\mathbb{K})$ , has no solution.

### Exercise 10

Let  $n \in \mathbb{N}^*$ . A matrix  $A \in M_n(\mathbb{R})$  is said to be **nilpotent** if there exists  $k \in \mathbb{N}$  such that  $A^k = 0_n$ . In this exercise, we consider a **nilpotent** matrix  $A \in M_n(\mathbb{R})$ .

- 1 Show that there exists  $m \in \mathbb{N}^*$  such that  $A^{m-1} \neq 0_n$  and  $A^m = 0_n$ . This integer  $m$  is called the **nilpotency index** of  $A$ .
- 2 Show that  $A$  is not invertible.
- 3 Show that for any nonzero natural number  $p$ , we have :

$$A^p - I_n = (A - I_n) \sum_{k=0}^{p-1} A^k.$$

Deduce that  $I_n - A$  is invertible and compute its inverse.

- 4 Deduce the inverse of  $M = \begin{pmatrix} 1 & -1 & -1 \\ 0 & 1 & -1 \\ 0 & 0 & 1 \end{pmatrix}$  (without using Gaussian elimination).
- 5 Show that  $I_n - A^{-1}$  is nilpotent.

### Exercise 11 : Proposed by the student Abderrahim Cherfaoui

Let  $A, B$  and  $C$  be  $n \times n$  matrices with complex entries satisfying

$$A^2 = B^2 = C^2 \quad \text{and} \quad B^3 = ABC + 2I.$$

Prove that  $A^6 = I$ .

### Exercise 12

Consider the matrix  $A = \begin{pmatrix} 2 & 1 & 0 \\ 0 & 2 & 1 \\ 0 & 0 & 2 \end{pmatrix}$ .

1 Compute  $A^k$  for  $k \in \mathbb{N}^*$ .

2 Let  $P \in \mathbb{R}_n[X]$ , with  $n \geq 2$ . Prove that :

$$P(A) = \begin{pmatrix} P(2) & P'(2) & \frac{1}{2}P''(2) \\ 0 & P(2) & P'(2) \\ 0 & 0 & P(2) \end{pmatrix}.$$

### Exercise 13

Let  $\theta$  be a real number.

1 We define

$$R_\theta = \begin{pmatrix} \cos(\theta) & -\sin(\theta) \\ \sin(\theta) & \cos(\theta) \end{pmatrix}.$$

Compute  $R_\theta^k$  for any natural number  $k$ .

2 Consider the sequences  $(x_n)_{n \in \mathbb{N}}$  and  $(y_n)_{n \in \mathbb{N}}$  defined by :

$$\begin{cases} x_0 = 1 \\ y_0 = 1 \\ \forall n \in \mathbb{N}, & x_{n+1} = \cos(\theta)x_n - \sin(\theta)y_n \\ \forall n \in \mathbb{N}, & y_{n+1} = \sin(\theta)x_n + \cos(\theta)y_n. \end{cases}$$

Using the previous question, find explicit expressions for the sequences  $(x_n)_{n \in \mathbb{N}}$  and  $(y_n)_{n \in \mathbb{N}}$ .